

S&P Dow Jones Indices

A Division of **S&P Global**

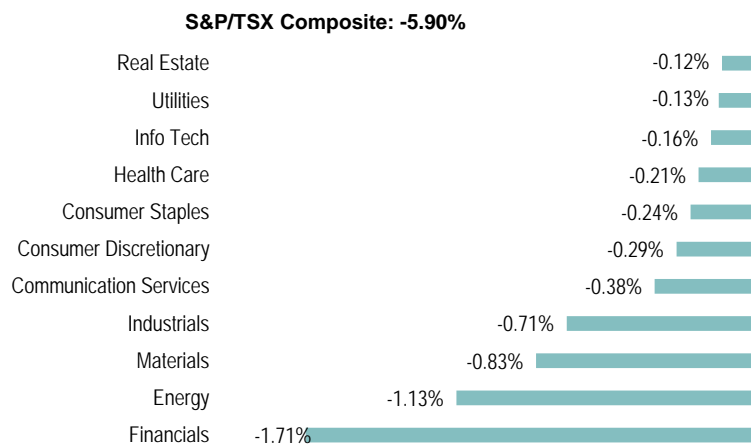
INDEX	1M	YTD	12M
Equity			
S&P/TSX Composite (index level: 16263)	-5.90%	-4.26%	4.89%
S&P/TSX Composite Equal Weight	-7.76%	-8.02%	-0.15%
S&P/TSX Capped Composite	-5.90%	-4.26%	4.89%
S&P/TSX 60 (index level: 972)	-5.69%	-3.75%	5.28%
S&P/TSX 60 Equal Weight	-6.79%	-6.78%	0.72%
Dow Jones Canada Select Growth	-5.47%	-0.78%	12.24%
Dow Jones Canada Select Value	-6.10%	-7.20%	-0.53%
S&P/TSX Composite High Dividend	-6.49%	-5.12%	6.08%
S&P/TSX Canadian Dividend Aristocrats®	-6.25%	-4.09%	8.99%
Dow Jones Canada Select Dividend	-6.14%	-4.28%	5.29%
S&P/TSX Composite Low Volatility	-3.76%	-0.22%	10.99%
Industries			
S&P/TSX Global Gold	-6.50%	-4.59%	31.95%
S&P/TSX Capped Energy	-11.15%	-21.01%	-24.22%
S&P/TSX Composite Diversified Banks	-5.29%	-3.97%	-1.51%
S&P/TSX Global Base Metals	-10.26%	-22.24%	-24.34%
S&P/TSX Composite Industrials	-6.27%	-2.07%	10.55%
Global Equity (Canadian Dollars)			
S&P Developed Ex-U.S. BMI	-7.61%	-7.84%	1.38%
S&P Emerging BMI	-3.71%	-6.02%	2.17%
Dow Jones Industrial Average®	-8.40%	-7.41%	2.38%
S&P 500®	-6.86%	-5.04%	10.28%
S&P Latin America 40	-9.86%	-15.15%	-13.65%
S&P Europe 350®	-7.88%	-8.43%	2.32%
S&P 500 Low Volatility	-8.17%	-3.47%	9.79%
Global Equity (US Dollar)			
S&P Frontier BMI	-6.70%	-5.53%	1.42%
S&P 700	-8.12%	-10.11%	1.31%
S&P/ASX All Australian 50	-9.92%	-9.17%	0.85%
S&P/TOPIX 150*	-9.35%	-10.59%	0.49%
S&P Asia 50	-2.32%	-6.55%	4.67%
S&P BMI International Developed Low Volatility	-7.67%	-7.36%	3.35%
S&P BMI Emerging Markets Low Volatility	-5.80%	-10.94%	-8.37%

Summary

- Driven by coronavirus fears, Canadian equities suffered in February, with the S&P/TSX Composite down 6%.
- All sectors posted losses, with Health Care as the laggard, down 17%.
- As coronavirus fears spread, U.S. equities were battered in February, entering correction territory. The S&P 500® was down 7%, while smaller-caps lagged.
- International markets were not immune, with the S&P Developed Ex-U.S. BMI and S&P Emerging BMI down 8% and 4%, respectively.
- Commodities declined across the board.

INDEX	1M	YTD	12M
S&P/TSX Composite Sectors			
Utilities	-2.61%	4.92%	29.93%
Real Estate	-3.32%	1.23%	9.60%
Information Technology	-2.61%	6.57%	47.38%
Materials	-7.55%	-9.75%	5.48%
Communication Services	-6.76%	-4.06%	0.96%
Financials	-5.31%	-3.37%	4.91%
Consumer Staples	-6.00%	-1.83%	4.93%
Industrials	-6.27%	-2.07%	10.55%
Energy	-7.05%	-9.21%	-4.76%
Consumer Discretionary	-7.33%	-9.59%	-6.05%
Health Care	-16.66%	-18.75%	-50.50%
Fixed Income			
		Yield	
S&P Canada Aggregate Bond*	1.80%	0.88%	3.59%
S&P Canada Investment Grade Corporate Bond*	2.31%	0.53%	2.95%
S&P Canada Sovereign Bond*	1.30%	0.91%	3.13%
S&P/LSTA U.S. Leveraged Loan 100 (CAD)*	6.10%	-0.17%	2.04%
S&P/TSX North American Preferred Stock	5.87%	-3.29%	-1.59%
S&P/TSX Preferred Share	5.65%	-3.38%	-3.32%
Commodity (US Dollar)			
Dow Jones Commodity (DJCI)	-5.22%	-12.74%	-10.56%
S&P GSCI	-8.39%	-18.31%	-15.07%
S&P GSCI Precious Metals	-1.92%	1.67%	16.80%
S&P GSCI Industrial Metals	-1.19%	-8.20%	-13.25%
S&P GSCI Agriculture	-2.94%	-5.52%	-3.00%
S&P GSCI Livestock	-6.06%	-15.67%	-19.15%
S&P GSCI Energy	-12.37%	-25.47%	-20.80%
Foreign Exchange			
Canadian Dollar to US Dollar (level: 1.34235)	1.50%	3.52%	1.92%

S&P/TSX Composite Sector Contribution Feb 2020



Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of February 28, 2020 except * as of February 26, 2020. Index performance based on total return. Charts and graphs are provided for illustrative purposes. Past performance is no guarantee of future results.

All local indices are in CAD, along with a select group of International indices. Returns for remaining international and commodity indices in USD.

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